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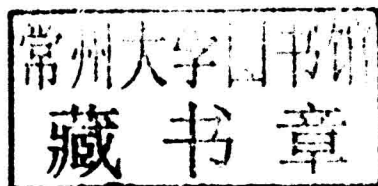
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HÖRMANDER SPACES, INTERPOLATION, AND ELLIPTIC PROBLEMS

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Vladimir A. Mikhailets
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Hörmander Spaces, Interpolation, and Elliptic Problems



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Preface

The fundamental applications of the Sobolev spaces $W_2^m(G)$ to the investigation of many-dimensional differential equations, in particular of the elliptic type, are well known. Without the theory of spaces of this kind, the investigation of elliptic problems is, in fact, impossible. At the same time, the theory of Hörmander spaces more general than the Sobolev spaces was developed about 40 years ago. At present, there are numerous papers devoted to the applications of Hörmander spaces to differential equations.

However, the applications of Hörmander spaces to boundary-value problems for elliptic equations have been episodic up to now. The main part of the book is devoted to a fairly systematic investigation of the applications of Hörmander spaces to this class of problems. The authors introduce and study Hörmander spaces of the "intermediate" type. The functions from these spaces are characterized by the degree of smoothness intermediate between the smoothness of functions from the spaces $W_2^m(G)$ and $W_2^{m+1}(G)$, where m is an integer. As G , we can take a domain of n -dimensional Euclidean space or a compact manifold of dimension n . The first two chapters of the book are devoted to the detailed introduction and study of these spaces.

In Chapters 3 and 4, the authors consider elliptic equations and homogeneous and inhomogeneous boundary-value problems for these equations. Numerous significant results (similar to the results known for the Sobolev spaces) are obtained for these problems in Hörmander spaces. It is possible to say that the authors managed to transfer the classical "Sobolev" theory of boundary-value problems to the case of Hörmander spaces. It should also be emphasized that some problems posed independently of the notion of Hörmander spaces can be solved with the help of these spaces.

The last fifth chapter of the book is devoted to the transfer of the obtained results to the case of elliptic systems of differential equations.

I think that the book is fairly interesting and useful. It should definitely be translated into English. In this case, the results accumulated there would become accessible for a broader circle of mathematicians. In the case of translation, it would be necessary to include the proofs of various auxiliary facts mentioned in the text, which belong to the other authors. This would significantly increase the circle of possible readers of the book.

Yu. M. Berezansky,
Academician of the Ukrainian National Academy of Sciences

Preface to the English edition

The English translation of the monograph slightly differs from the Russian-language edition.

Thus, in particular, we extended the list of references, corrected the detected misprints, and improved the presentation of some results. In addition, the book is equipped with the index.

V. A. Mikhailets and A. A. Murach

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Contents

Preface	v
Preface to the English edition	vi
Acknowledgements	vii
Introduction	1
1 Interpolation and Hörmander spaces	9
1.1 Interpolation with function parameter	9
1.1.1 Definition of interpolation	9
1.1.2 Embeddings of spaces	11
1.1.3 Reiteration property	13
1.1.4 Interpolation of dual spaces	15
1.1.5 Interpolation of orthogonal sums of spaces	18
1.1.6 Interpolation of subspaces and factor spaces	20
1.1.7 Interpolation of Fredholm operators	21
1.1.8 Estimate of the operator norm in interpolation spaces	23
1.1.9 Criterion for a function to be an interpolation parameter	25
1.2 Regularly varying functions and their generalization	29
1.2.1 Regularly varying functions	29
1.2.2 Quasiregularly varying functions	31
1.2.3 Auxiliary results	36
1.3 Hörmander spaces and the refined Sobolev scale	38
1.3.1 Preliminary information and notation	38
1.3.2 Hörmander spaces	40
1.3.3 Refined Sobolev scale	42
1.3.4 Properties of the refined scale	44
1.4 Uniformly elliptic operators on the refined scale	47
1.4.1 Pseudodifferential operators	47
1.4.2 <i>A priori</i> estimate of the solutions	50
1.4.3 Smoothness of the solutions	51
1.5 Remarks and comments	55
2 Hörmander spaces on closed manifolds and their applications	59
2.1 Hörmander spaces on closed manifolds	59
2.1.1 Equivalent definitions	59

2.1.2	Interpolation properties	61
2.1.3	Equivalent norms	68
2.1.4	Embedding theorem	77
2.2	Elliptic operators on closed manifolds	78
2.2.1	Pseudodifferential operators on closed manifolds	79
2.2.2	Elliptic operators on the refined scale	81
2.2.3	Smoothness of solutions to the elliptic equation	84
2.2.4	Parameter-elliptic operators	86
2.3	Convergence of spectral expansions	93
2.3.1	Convergence almost everywhere for general orthogonal series	93
2.3.2	Convergence almost everywhere for spectral expansions ..	95
2.3.3	Convergence of spectral expansions in the metric of the space C^k	97
2.4	RO-varying functions and Hörmander spaces	98
2.4.1	RO-varying functions in the sense of Avakumović	98
2.4.2	Interpolation spaces for a pair of Sobolev spaces	100
2.4.3	Applications to elliptic operators	107
2.5	Remarks and comments	108
3	Semihomogeneous elliptic boundary-value problems	111
3.1	Regular elliptic boundary-value problems	111
3.1.1	Definition of the problem	111
3.1.2	Formally adjoint problem	113
3.2	Hörmander spaces for Euclidean domains	114
3.2.1	Spaces for open domains	115
3.2.2	Spaces for closed domains	120
3.2.3	Rigging of $L_2(\Omega)$ with Hörmander spaces	123
3.3	Boundary-value problems for homogeneous elliptic equations ...	126
3.3.1	Main result: boundedness and Fredholm property of the operator	126
3.3.2	A theorem on interpolation of subspaces	127
3.3.3	Elliptic boundary-value problem in Sobolev spaces	131
3.3.4	Proof of the main result	134
3.3.5	Properties of solutions to the homogeneous elliptic equation	139
3.4	Elliptic problems with homogeneous boundary conditions	142
3.4.1	Theorem on isomorphisms for elliptic operators	142
3.4.2	Interpolation and homogeneous boundary conditions	146

3.4.3	Proofs of theorems on isomorphisms and the Fredholm property	152
3.4.4	Local increase in smoothness of solutions up to the boundary	156
3.5	Some properties of Hörmander spaces	158
3.5.1	Space $H_0^{s,\varphi}(\Omega)$ and its properties	158
3.5.2	Equivalent description of $H^{s,\varphi}(\Omega)$	160
3.6	Remarks and comments	162
4	Inhomogeneous elliptic boundary-value problems	165
4.1	Elliptic boundary-value problems in the positive one-sided scale	165
4.1.1	Theorems on Fredholm property and isomorphisms	165
4.1.2	Smoothness of the solutions up to the boundary	169
4.1.3	Nonregular elliptic boundary-value problems	173
4.1.4	Parameter-elliptic boundary-value problems	175
4.1.5	Formally mixed elliptic boundary-value problem	186
4.2	Elliptic boundary-value problems in the two-sided scale	188
4.2.1	Preliminary remarks	188
4.2.2	The refined scale modified in the sense of Roitberg	189
4.2.3	Roitberg-type theorems on solvability. The complete collection of isomorphisms	199
4.2.4	Smoothness of generalized solutions up to the boundary ..	204
4.2.5	Interpolation in the modified refined scale	207
4.3	Some properties of the modified refined scale	210
4.3.1	Statement of results	210
4.3.2	Proof of results	212
4.4	Generalization of the Lions–Magenes theorems	226
4.4.1	Lions–Magenes theorems	227
4.4.2	Key individual theorem	230
4.4.3	Individual theorem for Sobolev spaces	236
4.4.4	Individual theorem for weight spaces	238
4.5	Hörmander spaces and individual theorems on solvability	243
4.5.1	Key individual theorem for the refined scale	243
4.5.2	Other individual theorems	244
4.6	Remarks and Comments	247
5	Elliptic systems	251
5.1	Uniformly elliptic systems in the refined Sobolev scale	251
5.1.1	Uniformly elliptic systems	251
5.1.2	<i>A priori</i> estimate for the solutions of the system	252
5.1.3	Smoothness of solutions	253

5.2	Elliptic systems on a closed manifold	257
5.2.1	Elliptic Systems	257
5.2.2	Operator of the elliptic system on the refined scale	258
5.2.3	Local smoothness of solutions	262
5.2.4	Parameter-elliptic systems	264
5.3	Elliptic boundary-value problems for systems of equations	268
5.3.1	Statement of the problem	269
5.3.2	Theorem on solvability	271
5.4	Remarks and comments	272
Bibliography		275
Index		291

Introduction

In the theory of partial differential equations, the problems of existence, uniqueness, and regularity of solutions are in the focus of investigations. As a rule, the regularity properties of solutions are formulated in terms of belonging of these solutions to the standard classes of function spaces. Moreover, the finer the calibration of the scale of spaces, the more exact and informative the accumulated results.

Unlike the case of ordinary differential equations with smooth coefficients, these problems are fairly complicated. Indeed, some linear partial differential equations with smooth coefficients and right-hand sides are known to have no solutions in the neighborhood of a given point even in the class of distributions [113], [81, Sec. 6.0]. Moreover, some homogeneous equations (specifically, of the elliptic type) with smooth but not analytic coefficients admit nontrivial solutions with compact supports [193], [85, Theorem 13.6.5]. Therefore, the nontrivial null space of this equation cannot be removed by any homogeneous boundary conditions; i.e., the operator corresponding to any boundary-value problem for the analyzed equation is not injective. Finally, the problem of regularity of solutions is also quite complicated. Thus, even for the Laplace operator, it is known that

$$\Delta u = f \in C(\Omega) \not\Rightarrow u \in C^2(\Omega)$$

for any Euclidean domain Ω [64, Chap. 4, Notes].

These problems have been most completely investigated for linear elliptic equations, systems, and boundary-value problems. The fundamental results in this direction were obtained in the 1950s and 1960s by S. Agmon, A. Douglis, and L. Nirenberg [4, 5, 47], M. S. Agranovich and A. S. Dynin [12], Yu. M. Berezansky, S. G. Krein, and Ya. A. Roitberg [22, 21, 202, 203, 209], F. E. Browder [28, 29], L. R. Volevich [267, 268], J.-L. Lions and E. Magenes [121, 126], L. N. Slobodetskii [240, 241], V. A. Solonnikov [245, 246, 247], L. Hörmander [81], M. Schechter [222, 224, 225], and other researchers. In the cited works, the elliptic equations and problems were studied in the classical scales of Hölder spaces (of nonintegral order) and Sobolev spaces (both of positive and negative orders).

As a fundamental result in the theory of elliptic equations, we can mention the fact that they generate bounded Fredholm operators (i.e., operators with finite index) acting between appropriate function spaces. Thus, let $Au = f$

be a linear elliptic differential equation of order m given on a closed smooth manifold Γ . Then

$$A : H^{s+m}(\Gamma) \rightarrow H^s(\Gamma), \quad \text{with } s \in \mathbb{R},$$

is a bounded Fredholm operator. Moreover, the finite-dimensional spaces formed by the solutions of the homogeneous equations $Au = 0$ and $A^+v = 0$ lie in $C^\infty(\Gamma)$. Here, A^+ is the operator formally adjoint to A , whereas $H^{s+m}(\Gamma)$ and $H^s(\Gamma)$ are the Sobolev inner product spaces over Γ of the orders $s + m$ and s , respectively. This result implies that each solution u of the elliptic equation $Au = f$ has an important regularity property in the Sobolev scale, namely,

$$(f \in H^s(\Gamma) \text{ for some } s \in \mathbb{R}) \Rightarrow u \in H^{s+m}(\Gamma). \quad (1)$$

If a manifold has an edge, then the Fredholm operator is generated by an elliptic boundary-value problem for the equation $Au = f$ (e.g., by the Dirichlet boundary-value problem).

Some of these theorems were extended by H. Triebel [258, 256] and Murach [163, 164] to the scales of Nikol'skii–Besov, Zygmund, and Lizorkin–Triebel function spaces.

The cited results were applied, in various ways, to the theory of differential equations, mathematical physics, and spectral theory of differential operators (see the books by Yu. M. Berezansky [21], Yu. M. Berezansky, G. F. Us, and Z. G. Sheftel [23], O. A. Ladyzhenskaya and N. N. Ural'tseva [111], J.-L. Lions [118, 117], J.-L. Lions and E. Magenes [121], Ya. A. Roitberg [209, 210], I. V. Skrypnik [237], H. Triebel [258], the surveys by M. S. Agranovich [7, 10, 11], and references therein).

From the viewpoint of applications, especially to the spectral theory, the case of Hilbert spaces is of especial importance. Note that, until recently, the scale of Sobolev inner product spaces was the sole scale of Hilbert spaces in which the properties of elliptic operators were systematically studied. However, it was shown that the Sobolev scale is insufficiently fine for various important problems.

We present two typical examples. The first of them deals with the smoothness of the solution of the elliptic equation $Au = f$ on the manifold Γ . According to the Sobolev embedding theorem, we have

$$H^\sigma(\Gamma) \subset C^r(\Gamma) \Leftrightarrow \sigma > r + n/2, \quad (2)$$

where $r \geq 0$ is an integer and $n := \dim \Gamma$. This fact, together with property (1), allow us to study the classical smoothness of the solution u . Thus, if $f \in H^s(\Gamma)$ for some $s > r - m + n/2$, then $u \in H^{s+m}(\Gamma) \subset C^r(\Gamma)$. However, this embedding is not true for $s = r - m + n/2$; i.e., the Sobolev scale cannot be used to formulate unimprovable sufficient conditions for the inclusion $u \in C^r(\Gamma)$.

A similar situation is also encountered in the theory of elliptic boundary-value problems.

The second typical example corresponds to the spectral theory. We assume that a differential operator A of order $m > 0$ is elliptic on Γ and self-adjoint in the space $L_2(\Gamma)$. Consider the expansion of a function $f \in L_2(\Gamma)$ in the series

$$f = \sum_{j=1}^{\infty} c_j(f) h_j, \quad (3)$$

where $(h_j)_{j=1}^{\infty}$ is the complete orthonormal system of eigenfunctions of A and $c_j(f)$ are the Fourier coefficients of the function f in its expansion in h_j . The eigenfunctions are enumerated so that the moduli of the corresponding eigenvalues form a (nonstrictly) increasing sequence. By the Menchoff–Rademacher theorem (valid for general orthogonal series), expansion (3) converges almost everywhere on Γ provided that

$$\sum_{j=1}^{\infty} |c_j(f)|^2 \log^2(j+1) < \infty. \quad (4)$$

This hypotheses cannot be reformulated in equivalent way in terms of the fact that the function f belongs to Sobolev spaces because

$$\|f\|_{H^s(\Gamma)}^2 \asymp \sum_{j=1}^{\infty} |c_j(f)|^2 j^{2s}$$

for any $s > 0$. We can only state that the condition “the fact that $f \in H^s(\Gamma)$ for some $s > 0$ ” implies the convergence of series (3) almost everywhere on Γ . This condition does not adequately express the hypotheses (4) of the Menchoff–Rademacher theorem.

In 1963, L. Hörmander [81, Sec. 2.2] proposed a significant and useful generalization of Sobolev spaces in the category of Hilbert spaces (see also [85, Sec. 10.1]). He introduced spaces parametrized by a sufficiently general weight function playing the role of an analog of the differentiation order (or smoothness index) used for the Sobolev spaces. In particular, L. Hörmander considered the Hilbert spaces

$$B_{2,\mu}(\mathbb{R}^n) := \{u : \mu \mathcal{F}u \in L_2(\mathbb{R}^n)\}, \quad (5)$$

$$\|u\|_{B_{2,\mu}(\mathbb{R}^n)} := \|\mu \mathcal{F}u\|_{L_2(\mathbb{R}^n)},$$

where $\mathcal{F}u$ is the Fourier transform of a tempered distribution u given in \mathbb{R}^n , and μ is a weight function of n scalar arguments.

In the case where

$$\mu(\xi) = \langle \xi \rangle^s, \quad \langle \xi \rangle := (1 + |\xi|^2)^{1/2}, \quad \xi \in \mathbb{R}^n, \quad s \in \mathbb{R},$$

we get the Sobolev space $B_{2,\mu}(\mathbb{R}^n) = H^s(\mathbb{R}^n)$ of the (differentiation) order s .

In 1965, spaces (5) were independently introduced and studied by L. R. Volevich and B. P. Paneah [269].

The Hörmander spaces occupy an especially important place among the spaces of generalized smoothness characterized by a function parameter instead of a number. These spaces serve as an object of numerous profound investigations, and a good deal of work was performed in the last decades. We refer the reader to the survey by G. A. Kalyabin and P. I. Lizorkin [90], monograph by H. Triebel [259, Sec. 22], and recent papers by A. M. Caetano and H.-G. Leopold [32], W. Farkas, N. Jacob, and R. L. Schilling [55], W. Farkas and H.-G. Leopold [56], P. Gurka, and B. Opic [70], D. D. Haroske and S. D. Moura [74, 75], S. D. Moura [162], B. Opic, and W. Trebels [177], and the references therein. Various classes of spaces of generalized smoothness naturally appear in the embedding theorems for function spaces, in the interpolation theory of function spaces, in the approximation theory, in the theory of differential and pseudodifferential operators, and in the theory of stochastic processes; see the monographs by D. D. Haroske [73], N. Jacob [87], V. G. Maz'ya and T. O. Shaposhnikova [132, Sec. 16], F. Nicola and L. Rodino [175], B. P. Paneah [181], and A. I. Stepanets [248, Chap. 1, § 7], [249, Part I, Chap. 3, Sec. 7.1], the papers by F. Cobos and D. L. Fernandez [35], C. Merucci [136], and M. Schechter [226] devoted to the interpolation of function spaces, and also the papers by D. E. Edmunds and H. Triebel [50, 51] and V. A. Mikhailets and V. Molyboga [140, 141, 142].

As early as in 1963, L. Hörmander [81] used the spaces (5) and more general Banach spaces $B_{p,\mu}(\mathbb{R}^n)$ with $1 \leq p \leq \infty$ to study the regularity properties of the solutions of partial differential equations with constant coefficients and solutions of some classes of equations with variable coefficients given in Euclidean domains. However, unlike Sobolev spaces, the Hörmander spaces were not widely applied to the general elliptic equations on manifolds and elliptic boundary-value problems. This is explained by the long-term absence of a proper definition of Hörmander spaces on smooth manifolds (this definition should be independent of the choice of local charts covering the manifold) and the absence of analytic tools required for the effective investigation of these spaces.

For the Sobolev spaces, the required tool is available: this is the interpolation of spaces. Thus, every Sobolev space of fractional order can be obtained as a result of the interpolation of a certain pair of Sobolev spaces of integer order. This fact significantly facilitates both the investigation of these spaces and the proofs of various theorems from the theory of elliptic equations because the